

**Office of the State Treasurer**  
**Transportation Investment Act (TIA) Holdings**  
**As of December 31, 2015**

**Transportation Investment Act (TIA):** Portion of sales tax proceeds received pursuant to the Transportation Investment Act. The portfolio maintains a duration between .1 and 1.5 with a target duration of .50 considering future tax receipts and cash flow needs. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

**Duration: 0.28**

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit <sup>1</sup>	01/04/16	\$ 17,925,582	\$ 17,925,582	\$ 17,925,582	P-1	A-1
DOMESTIC BANK RATED A-2	Overnight Repurchase Agreement	01/04/16	140,000,000	140,000,000	140,000,000	P-2	A-2
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	03/15/16	5,000,000	5,174,500	5,050,985	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE ASSOCIATION	Fixed Rate Bond	05/13/16	5,000,000	5,005,183	5,003,758	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	06/17/16	20,000,000	20,000,000	19,984,431	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/21/17	10,000,000	9,992,800	10,026,298	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE ASSOCIATION	Fixed Rate Bond	08/25/17	10,000,000	9,991,130	9,986,897	Aaa	AA+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/08/17	9,095,000	9,081,630	9,058,431	Aaa	AA+
			<b>\$ 217,020,582</b>	<b>\$ 217,170,825</b>	<b>\$ 217,036,382</b>		

Notes:

1. Collateralized Bank Accounts are secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, and having market value equal to or exceeding 110% of the deposit.

1/22/2016  
 UNAUDITED

**Schedule IV**